# Prof. Steiner / Astrid Pape Professur für Empirische Wirtschaftsforschung und Wirtschaftspolitik

## BA-Spezialmodul Quantitative Methoden (WS 2018/19): "Angewandte Mikroökonometrie / Applied Microeconometrics"

#### Aim of the seminar:

The aim of the seminar is to teach students how to apply microeconometric methods using micro data, such as the Socioeconomic Panel (SOEP) for Germany. Some knowledge of (micro)econometrics and experience with data analysis is assumed. Each student is expected to write an empirical paper and present it in the seminar. The study could either apply some standard method from an introductory course in microeconometrics (such as our "Introduction to Microeconometrics") or some Machine/Statistical Learning techniques. For those interested in the latter, a very good introductory textbook is by James et al. that can be legally downloaded from the internet: http://www-bcf.usc.edu/~gareth/ISL/ISLR%20First%20Printing.pdf

Students will be provided with SOEP data and software (STATA). We will also offer an introduction to SOEP data analysis with STATA at the end of October.

A brief introduction to the seminar and possible topics for the paper (see below) are presented by the organizers at the preliminary meeting ("Vorbesprechung"). Own research topics may also be suggested by students, if appropriate for the seminar. Suggested topics include:

- Determinants of changes in the German wage structure
- Estimating the gender wage gap for Germany
- The performance of immigrants in the German labor market
- Labor market participation of single mothers
- Explaining changes in parental leave taking
- Modeling and predicting educational choices
- Modeling unemployment entry and exit rates in the German labor market
- Measuring intergenerational mobility
- Estimation and prediction of quality-adjusted housing rents

#### Requirements:

In addition to the preliminary meeting, there will be two meetings: In the first of these students will briefly (15-20 minutes) present their research topic including a summary of previous research, the proposed methodology, data to be used, and perhaps already some preliminary descriptive analyses. In the second meeting completed papers will be presented and discussed (30-45 minutes). The final paper is due about two weeks after this second meeting. The paper and the presentation may be in English or German. The grade will be made up of the final paper, the presentation of the paper, and the participation in the seminar. The paper should be no more than 15 pages including figures and tables. Relevant supplementary material can be included in an Appendix.

### Time table:

- Preliminary meeting: Wednesday, 17<sup>th</sup> October, 16:00 17:30 (Boltzmannstr. 20, Kaminzimmer)
- **Second meeting**: end November/early December (exact date to be determined at the preliminary meeting)
- **Third meeting**: mid-February (exact date to be determined at the preliminary meeting)